



Backtest #56773 · AAPL · EVO_GG1RSISNIP_v446

ROI

+10.63%

Sharpe

0.86

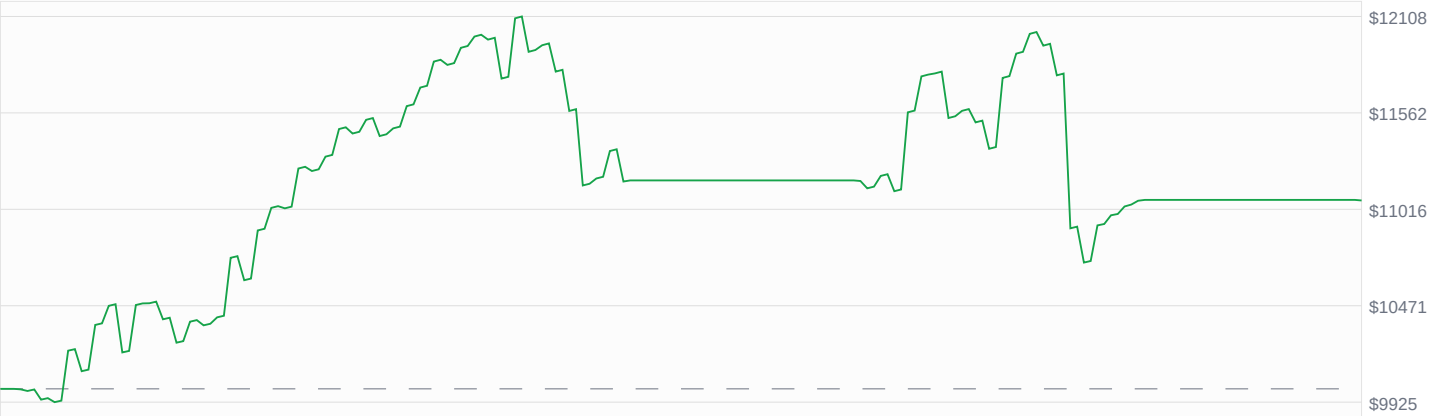
Win Rate

33.3%

Max Drawdown

-11.50%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v446 strategy generated a +10.63% return on AAPL, yet the 33.3% win rate and meager three trades reveal severe statistical unreliability. While the 0.86 Sharpe ratio suggests marginal risk-adjusted efficiency, the 11.50% drawdown indicates significant volatility exposure relative to the small sample size. This result lacks robustness, as performance could easily fluctuate with the next few data points. A prudent next step is to expand the backtest window to capture broader market regimes and validate the signal consistency.

ADDITIONAL METRICS

CAGR	10.63%
Sortino Ratio	0.48
Turnover	6.56x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$11066.29